

Ivan Jacob Agaloos Pesigan

June 20, 2024

References

- Duncan, O. D. (1969). Some linear models for two-wave, two-variable panel analysis. *Psychological Bulletin*, 72(3), 177–182. <https://doi.org/10.1037/h0027876>
- Goodman, L. A. (1960). On the exact variance of products. *Journal of the American Statistical Association*, 55(292), 708–713. <https://doi.org/10.1080/01621459.1960.10483369>
- Granger, C. W. J. (1969). Investigating causal relations by econometric models and cross-spectral methods. *Econometrica*, 37(3), 424. <https://doi.org/10.2307/1912791>
- Kalman, R. E. (1960). A new approach to linear filtering and prediction problems. *Journal of Basic Engineering*, 82(1), 35–45. <https://doi.org/10.1115/1.3662552>